

http://imgs.xkcd.com/comics/electoral_precedent.png

Statistical Learning Theory

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Reading: Mitchell Chapter 7 (not 7.4.4 and 7.5)

Outline

Questions in Statistical Learning Theory:

- How good is the learned rule after n examples?
- How many examples do I need before the learned rule is accurate?
- What can be learned and what cannot?
- Is there a universally best learning algorithm?

In particular, we will address:

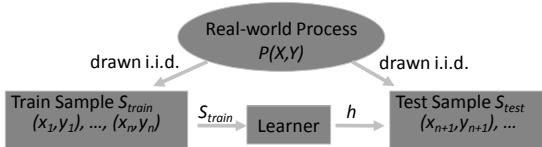
What is the true error of h if we only know the training error of h ?

- Finite hypothesis spaces and zero training error
- Finite hypothesis spaces and non-zero training error
- Infinite hypothesis spaces and VC dimension

Can you Convince me of your Psychic Abilities?

- Game
 - I think of n bits
 - If somebody in the class guesses my bit sequence, that person clearly has telepathic abilities – right?
- Question:
 - If at least one of $|H|$ players guesses the bit sequence correctly, is there any significant evidence that he/she has telepathic abilities?
 - How large would n and $|H|$ have to be?

Discriminative Learning and Prediction Reminder



- Goal: Find h with small prediction error $Err_P(h)$ over $P(X,Y)$.
- Discriminative Learning: Given H , find h with small error $Err_{S_{train}}(h)$ on training sample S_{train}
- Training Error: Error $Err_{S_{train}}(h)$ on training sample.
- Test Error: Error $Err_{S_{test}}(h)$ on test sample is an estimate of $Err_P(h)$

Review of Definitions

Definition: A particular instance of a learning problem is described by a probability distribution $P(X, Y)$.

Definition: A sample $S = ((\bar{x}_1, y_1), \dots, (\bar{x}_n, y_n))$ is independently identically distributed (i.i.d.) according to $P(X, Y)$.

Definition: The error on sample S $Err_S(h)$ of a hypothesis h is $Err_S(h) = \frac{1}{n} \sum_{i=1}^n \Delta(h(\bar{x}_i), y_i)$.

Definition: The prediction/generalization/true error $Err_P(h)$ of a hypothesis h for a learning task $P(X, Y)$ is

$$Err_P(h) = \sum_{\bar{x} \in X, y \in Y} \Delta(h(\bar{x}), y) P(X = \bar{x}, Y = y).$$

Definition: The hypothesis space H is the set of all possible classification rules available to the learner.

Generalization Error Bound: Finite H, Zero Error

- Setting
 - Sample of n labeled instances S_{train}
 - Learning Algorithm L with a finite hypothesis space H
 - At least one $h \in H$ has zero prediction error ($\rightarrow Err_{S_{train}}(h)=0$)
 - Learning Algorithm L returns zero training error hypothesis \hat{h}
- What is the probability that the prediction error of \hat{h} is larger than ϵ ?

$$P(Err_P(\hat{h}) \geq \epsilon) \leq |H|e^{-\epsilon n}$$



Useful Formulas

- Binomial Distribution: The probability of observing x heads in a sample of n independent coin tosses, where in each toss the probability of heads is p , is

$$P(X = x | p, n) = \frac{n!}{r!(n-r)!} p^x (1-p)^{n-x}$$

- Union Bound:

$$P(X_1 = x_1 \vee X_2 = x_2 \vee \dots \vee X_n = x_n) \leq \sum_{i=1}^n P(X_i = x_i)$$

- Unnamed:

$$(1 - \epsilon) \leq e^{-\epsilon}$$

Sample Complexity: Finite H, Zero Error

- Setting
 - Sample of n labeled instances S_{train}
 - Learning Algorithm L with a finite hypothesis space H
 - At least one $h \in H$ has zero prediction error ($\rightarrow Err_{S_{train}}(h)=0$)
 - Learning Algorithm L returns zero training error hypothesis \hat{h}
- How many training examples does L need so that with probability at least $(1-\delta)$ it learns an \hat{h} with prediction error less than ϵ ?

$$n \geq \frac{1}{\epsilon} (\log(|H|) - \log(\delta))$$



Probably Approximately Correct Learning

Definition: C is PAC-learnable by learning algorithm \mathcal{L} using H and a sample S of n examples drawn i.i.d. from some fixed distribution $P(X)$ and labeled by a concept $c \in C$, if for sufficiently large n

$$P(Err_P(h_{\mathcal{L}(S)}) \leq \epsilon) \geq (1 - \delta)$$

for all $c \in C, \epsilon > 0, \delta > 0$, and $P(X)$. \mathcal{L} is required to run in polynomial time dependent on $1/\epsilon, 1/\delta, n$, the size of the training examples, and the size of c .